

City of San Diego
Office of the City Treasurer
Investments Division



Portfolio Breakdown & Statistics		As of	8/31/2007
	<i>Liquidity</i>	<i>Core</i>	
Portfolio Size	\$540,287,922	\$1,084,842,626	
% of total pool	33.25%	66.75%	
Portfolio Duration*	0.376	1.68	
Index Duration*	0.385	1.71	
% of index	97.68%	98.25%	
Weighted Average Days to Maturity	138	695	
Earned Income Yield	5.487%	5.142%	
* Macaulay's Duration for fund 9997 and Effective Duration for fund 9998.			